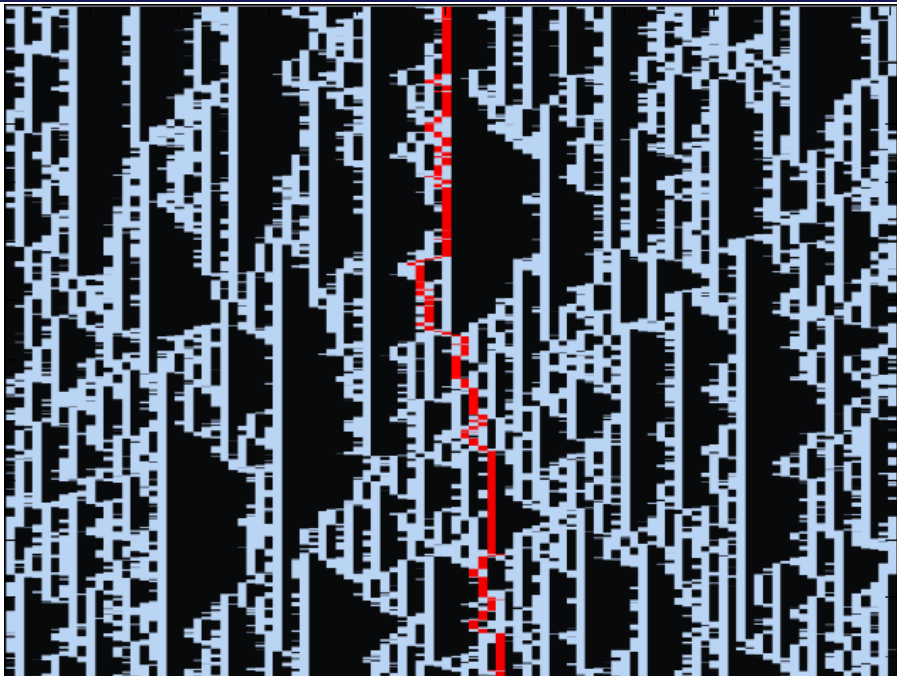


Relaxation and diffusion in the East model

Oriane Blondel
LPMA – Paris 7; ENS Paris

Young Women in Probability – Bonn
May 27th, 2014



The East model

- ▶ Markov process on $\{0, 1\}^{\mathbb{Z}^d}$ with dynamics of creation/destruction of particles (introduced in physics to model glassy systems).
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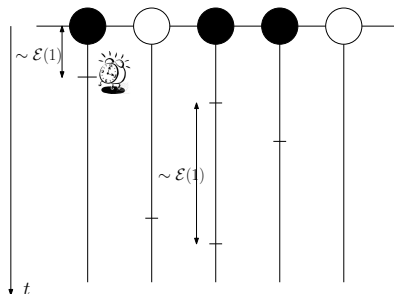


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↓ t

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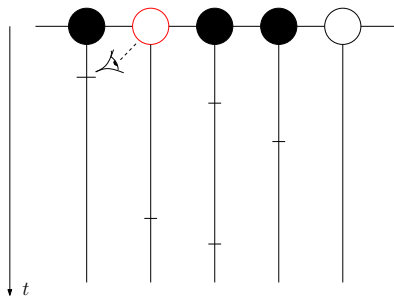
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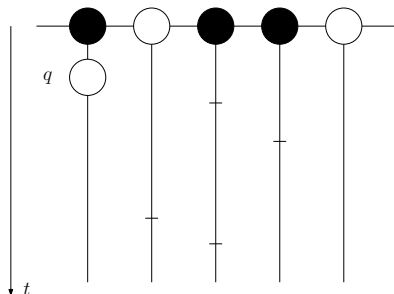
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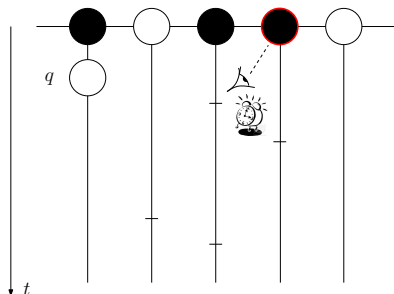
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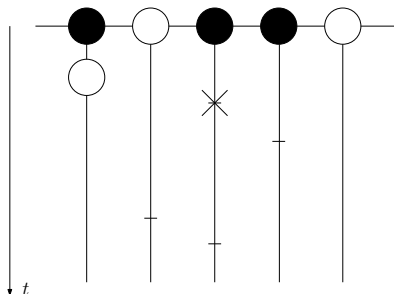
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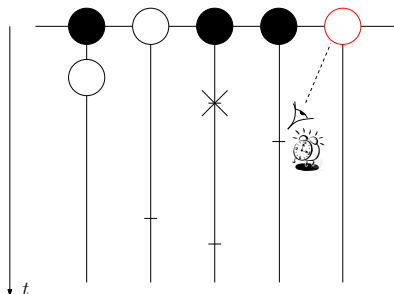
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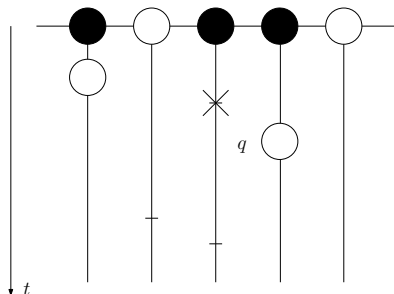
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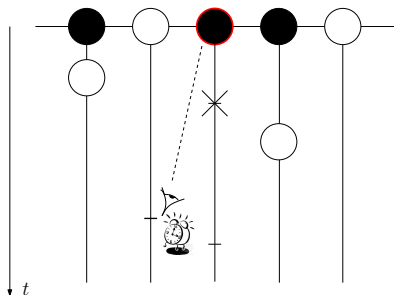
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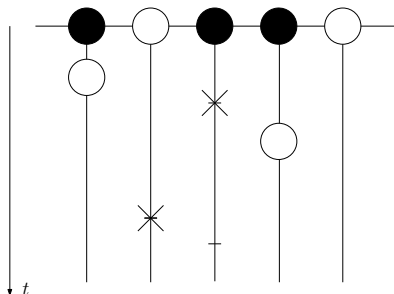
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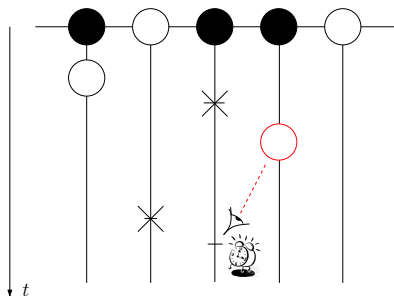
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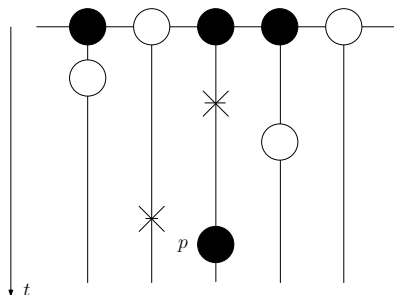
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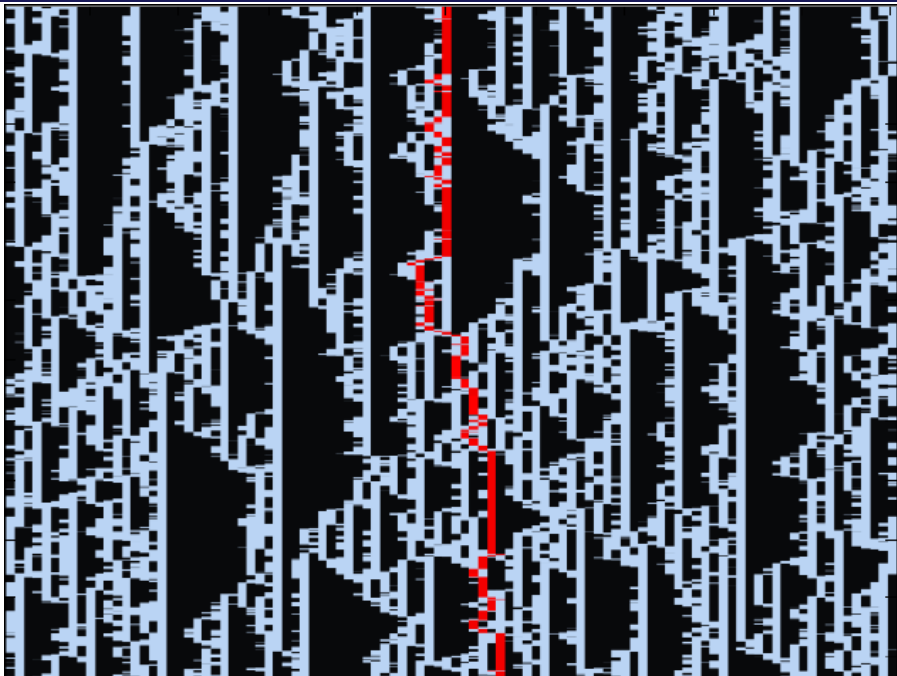
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In particular, $\mu(P_t f) = \mu(f)$.
- ▶ Exponential decay of correlations at equilibrium [Aldous-Diaconis '02]

$$\text{Var}_\mu(P_t f) \leq \text{Var}_\mu(f) e^{-2t/\tau} \quad \text{avec } \tau < \infty,$$

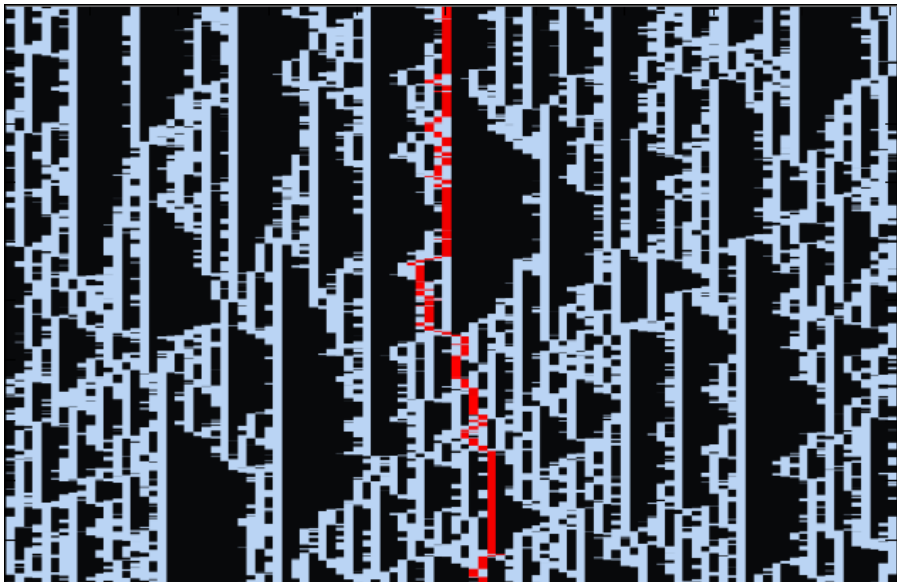
or

$$|\mu(f \cdot P_t g) - \mu(f)\mu(g)| \leq C_{f,g} e^{-t/\tau}.$$

"The correlation between ω and $\omega(t)$ decays as $e^{-t/\tau}$ when starting from equilibrium". τ is the *relaxation time* of the dynamics.

N.B.: $\tau = \tau(q)$.

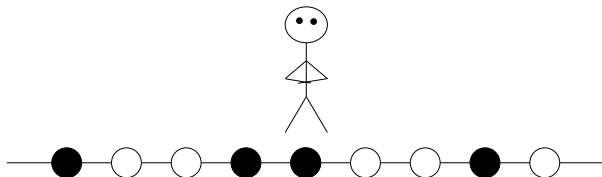
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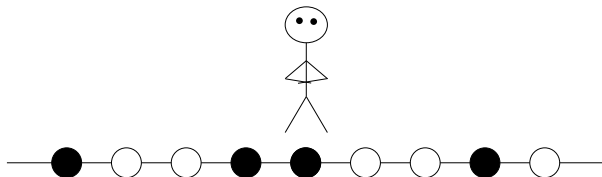
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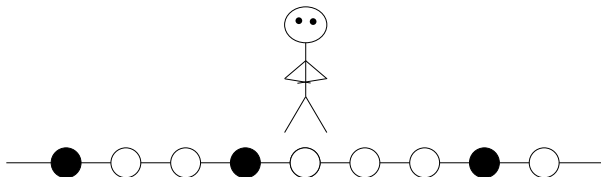
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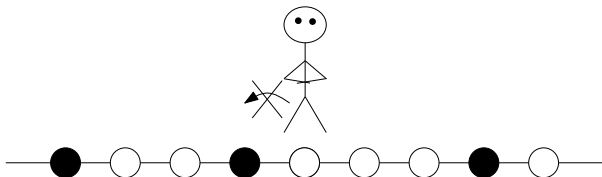
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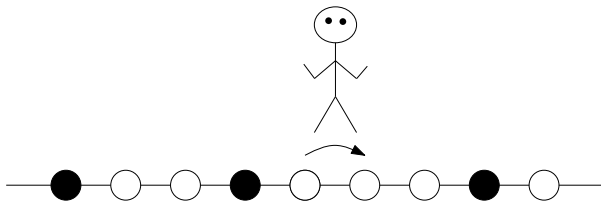
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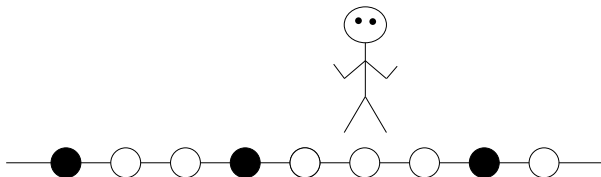
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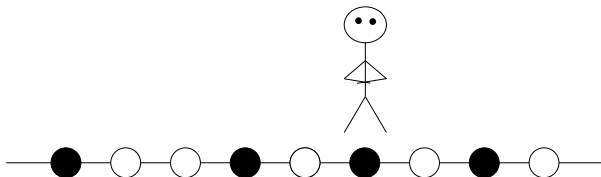
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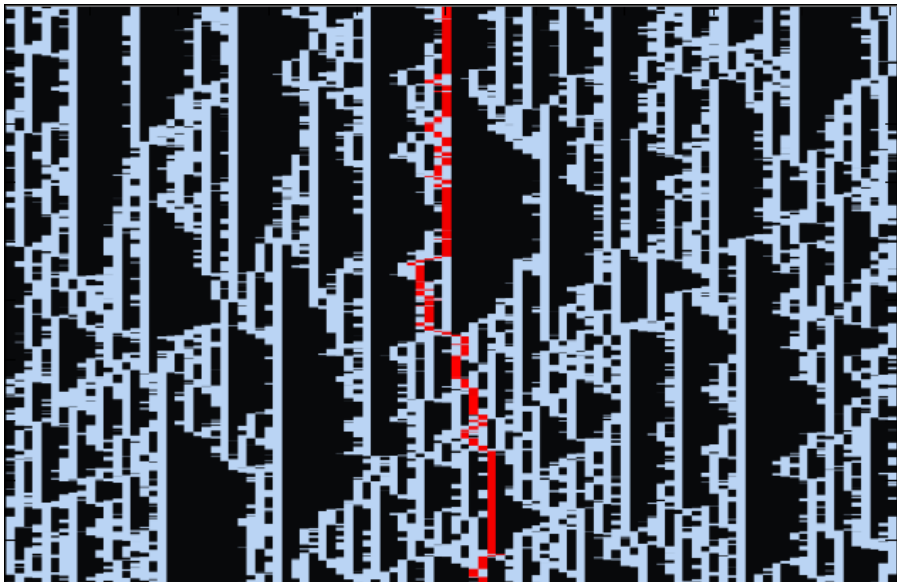
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Diffusion coefficient

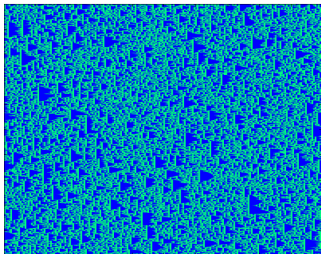
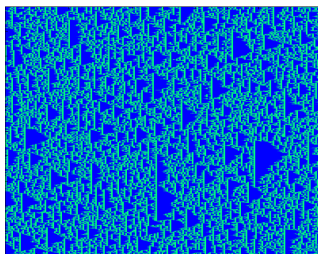
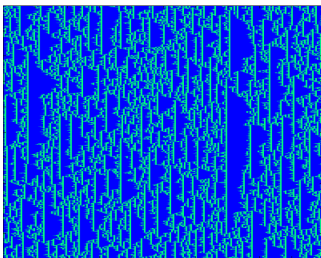
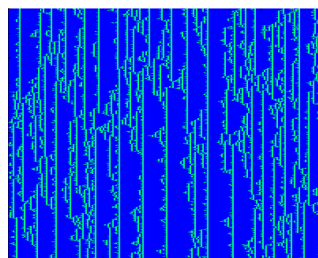
Under diffusive scaling, the tracer trajectory converges to a Brownian motion.
 X_t : position of the tracer at time t .

$$\epsilon X_{\epsilon^{-2}t} \xrightarrow{\epsilon \rightarrow 0} \sqrt{2D} B_t,$$

where $(B_t)_{t \geq 0}$ is a standard Brownian motion.

NB:

- ▶ Interaction with the environment encoded in the *diffusion coefficient* D .
- ▶ $D = D(q)$.

 $q = 0.5$  $q = 0.4$  $q = 0.3$  $q = 0.2$

Simulations by Arturo L. Zamorategui.

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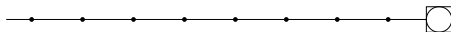
In particular, $\log D / \log \tau \rightarrow -1$.

- ▶ [Jung-Kim-Garrahan-Chandler '13] New extended simulations, compatible with either $D \approx \tau^{-0.77}$ or $D \approx q^{-1.6}\tau^{-1}$.

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Combinatorial game [Chung-Diaconis-Graham '01].

- ▶ Board: \mathbb{Z}^- with fixed zero at the origin.
- ▶ Game tokens: n zeros.
- ▶ Rule: zeros can be added to or removed from the board (except the fixed initial one), as long as the East constraint is respected (*i.e.* if there is a zero to the right).
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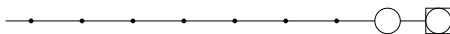


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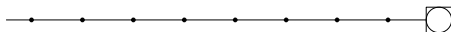
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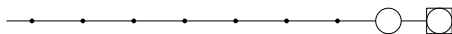
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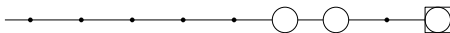
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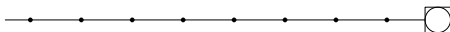
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- ▶ Goal of the game: bring a zero as far left as possible.



$$n = 3$$

$$L_1 = 1 \quad ; \quad L_2 = 3 \quad ; \quad L_3 = ?$$

Heuristic for τ

Combinatorial game [Chung-Diaconis-Graham '01].

- ▶ Board: \mathbb{Z}^- with fixed zero at the origin.
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$$L_1 = 1 \quad ; \quad L_2 = 3 \quad ; \quad L_3 = 7 \quad \text{homework!}$$

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Results:



$$L_n = 2^n - 1.$$

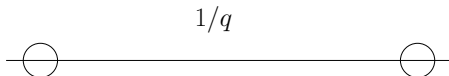
In particular, we need $\approx \log_2 L$ zeros to cross a distance L .

- ▶ Number of configurations attainable with n zeros $\approx 2^{\binom{n}{2}} n! c^n$.

Heuristic for τ

$$\tau \approx (1/q)^{\log(1/q)/(2 \log 2)}, \quad q \rightarrow 0.$$

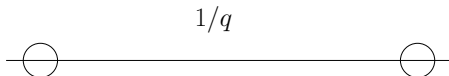
- ▶ Under μ , typical configuration \rightarrow isolated zeros at distance $1/q$.
- ▶ Consequence of the previous game: to cross a distance $1/q$, we need $\log_2(1/q)$ zeros.



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- ▶ Under μ the probability of a given configuration with $n = \log_2(1/q)$ zeros is $\approx q^{\log_2(1/q)}$.

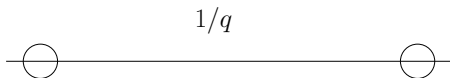


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- ▶ The time it takes to cross $1/q$ is

$$\approx \left[q^{\log_2(1/q)} \right]^{-1}$$

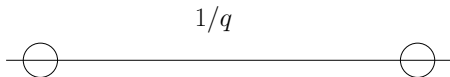


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- ▶ The results of the game further say that there are $\approx 2^{\binom{n}{2}} \approx (1/q)^{\log(1/q)/(2 \log 2)}$ such attainable configurations.
- ▶ The time it takes to cross $1/q$ is

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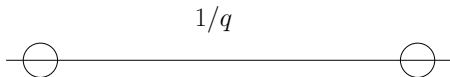


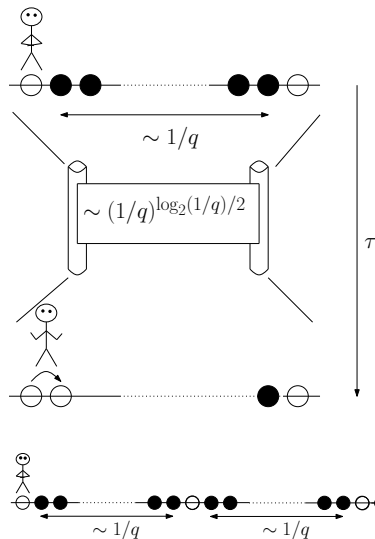
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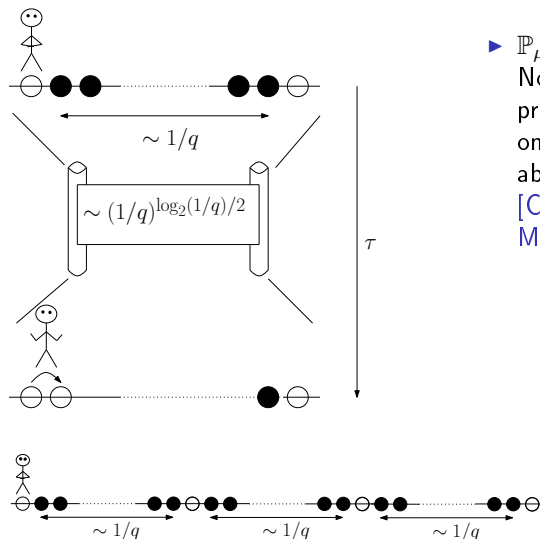
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- ▶ The results of the game further say that there are $\approx 2^{\binom{n}{2}} \approx (1/q)^{\log(1/q)/(2 \log 2)}$ such attainable configurations.
- ▶ The time it takes to cross $1/q$ is

$$\approx \left[q^{\log_2(1/q)} (1/q)^{\log(1/q)/(2 \log 2)} \right]^{-1} = (1/q)^{\log(1/q)/(2 \log 2)}$$

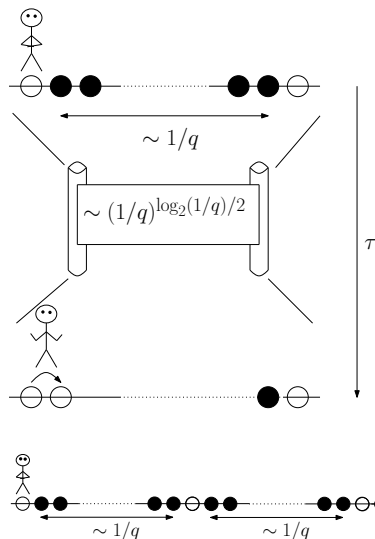


Consequences for D 

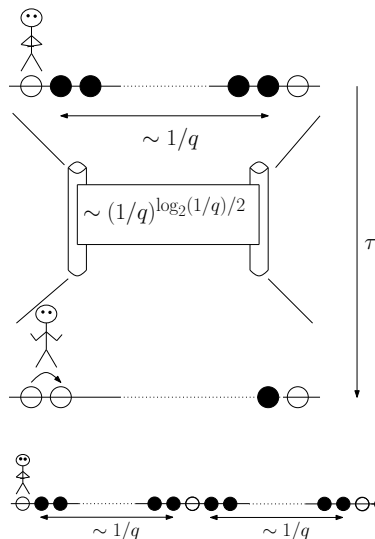
$$\blacktriangleright \mathbb{P}_\mu(X_\tau \geq 1/q) \ll 1$$

Consequences for D 

- ▶ $\mathbb{P}_\mu(X_{q^\beta \tau} \geq 1/q) \leq Cq$
 Note: we need more precise estimates than the ones given by the game above; better bottleneck in [Chleboun-Faggionato-Martinelli '14].

Consequences for D 






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- ▶ $\mathbb{E}_\mu[X_{q^\beta \tau}^2] \leq Cq^{-C}$
- ▶ Mixing of the environment seen from the tracer on time scale τ

$$\Rightarrow \limsup_{t \rightarrow +\infty} \frac{1}{t} \mathbb{E}_\mu[X_t^2] \leq Cq^{-\alpha} \tau^{-1}$$

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Thank you for your attention!